



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**12/31/2016**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 11,446,490,727.80	\$ 11,469,093,813.84	\$ 11,466,957,500.00	NA
Notes	\$ 21,240,182,012.60	\$ 21,237,355,143.84	\$ 21,210,171,500.00	\$ 32,928,180.00
1* Federal Agency:				
SBA	\$ 792,593,999.73	\$ 792,573,777.77	\$ 785,274,949.19	\$ 502,068.60
MBS-REMICs	\$ 49,039,552.21	\$ 49,039,552.21	\$ 51,627,495.79	\$ 231,374.63
Debentures	\$ 1,025,076,967.25	\$ 1,025,067,245.03	\$ 1,021,615,500.00	\$ 2,160,598.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,173,459,944.34	\$ 7,187,429,402.88	\$ 7,187,637,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
1* Supranational Debentures	\$ 299,974,475.25	\$ 299,974,475.25	\$ 298,367,000.00	\$ 713,263.50
1* Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,988,000.00	\$ 108,611.11
2* CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,000,000.00	\$ 457,592.31
2* Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,926,626.16	\$ 2,316,861.11
2* CDs and YCDs	\$ 10,750,000,000.00	\$ 10,750,000,000.00	\$ 10,746,696,134.35	\$ 23,101,888.89
2* Commercial Paper	\$ 6,584,098,055.50	\$ 6,591,520,541.63	\$ 6,591,285,159.72	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,286,440,000.00	\$ 5,286,440,000.00	\$ 5,286,440,000.00	NA
AB 55 & GF Loans	\$ 8,135,851,000.00	\$ 8,135,851,000.00	\$ 8,135,851,000.00	NA
<b>TOTAL</b>	<b>\$ 73,733,206,734.68</b>	<b>\$ 73,774,344,952.45</b>	<b>\$ 73,731,837,865.21</b>	<b>\$ 62,520,438.15</b>

Fair Value Including Accrued Interest

\$ 73,794,358,303.36

\* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost **(0.999423823)**.  
 As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,988,476.46 or \$20,000,000.00 x **0.999423823**.